Multiple Instance Regression with Structured Data

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Workshop on Mining Complex Data
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Data Structure Spectrum

Tabular Data

	FI	F2	
Item I			Label I
Item 2			Label 2
•••		1 1 1	•••

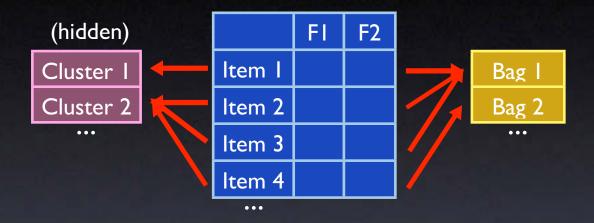
Multiple-Instance Data



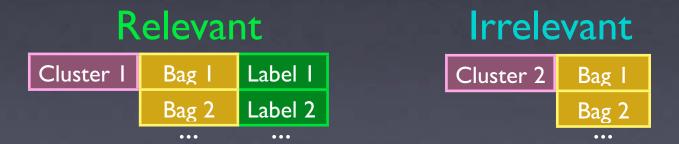
Relational Data

	FI	F2			FI	F2
Item I			7	Item I		
Item 2			1	Item 2		
Item 3				Item 3		
Item 4				Item 4		
•••				•••		

Bags contain sub-populations (clusters)



Only one cluster is relevant to the target concept



Items contribute to bag labels only through cluster membership

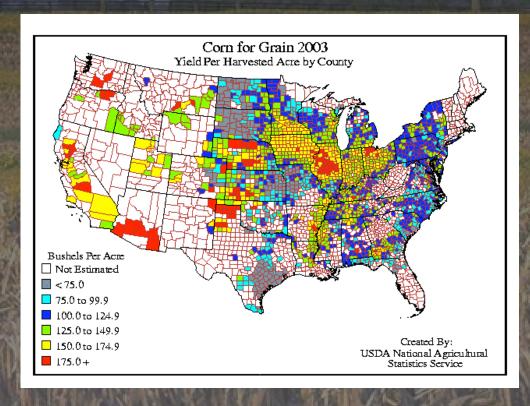
Structure =

bag contents drawn from multiple distributions

What problems have this structure?

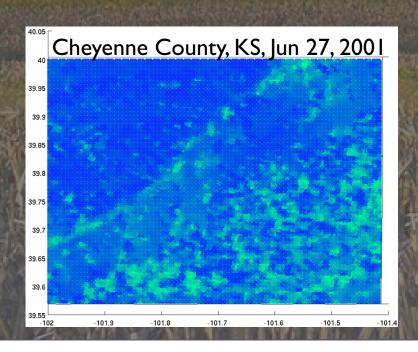
Predicting Crop Yield

- USDA:
 - Post-harvest yield results per county, per crop
 - Could we predict yield earlier in the year?
 - Data = remote sensing: weekly observations, entire U.S.
- Benefits:
 - Inform agricultural markets
 - Enable more focused precision agriculture



Multiple Instance Problem

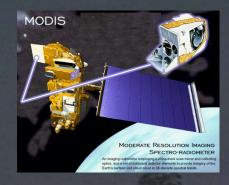
- Each county (bag of pixels):
 - 250 m/pixel = 30,000 300,000 pixels
 - One label per crop: bushels/acre
- Which ones are relevant?
 - Bags have structure
 - Sub-pixel mixing: Need to model degree of membership





37 bu/acre of wheat 124 bu/acre of corn

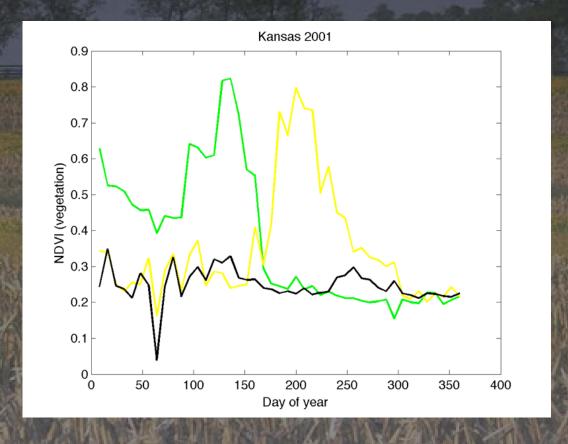
Instance = Time Series



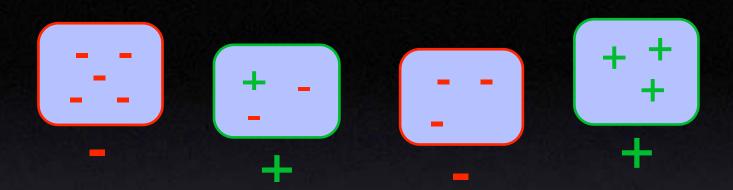
MODIS: Red and NIR every 8 days

$$NDVI = \frac{NIR - RED}{NIR + RED}$$

- How early can we make good predictions?
- Time series can reveal crop type
 - Or at least crop vs. forest/city/etc.
 - Thus hinting at relevance to label



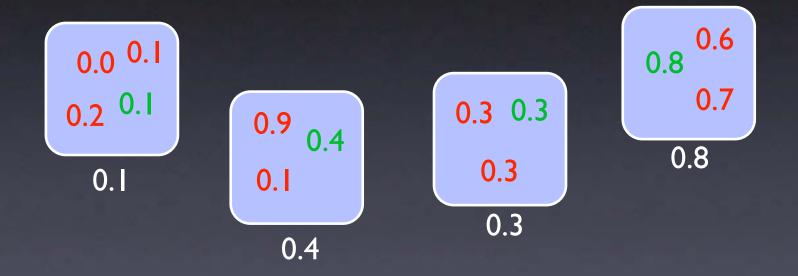
Multiple-Instance Learning



- Classification: >= I positive item -> positive bag [Dietterich et al., 97]
- MIL via Embedded Instance Selection (MILES) [Chen et al., 06]
 - Embed bags in item-similarity feature space,
 use feature selection to find relevant ones, use regular SVM
 - Application: region-based image categorization

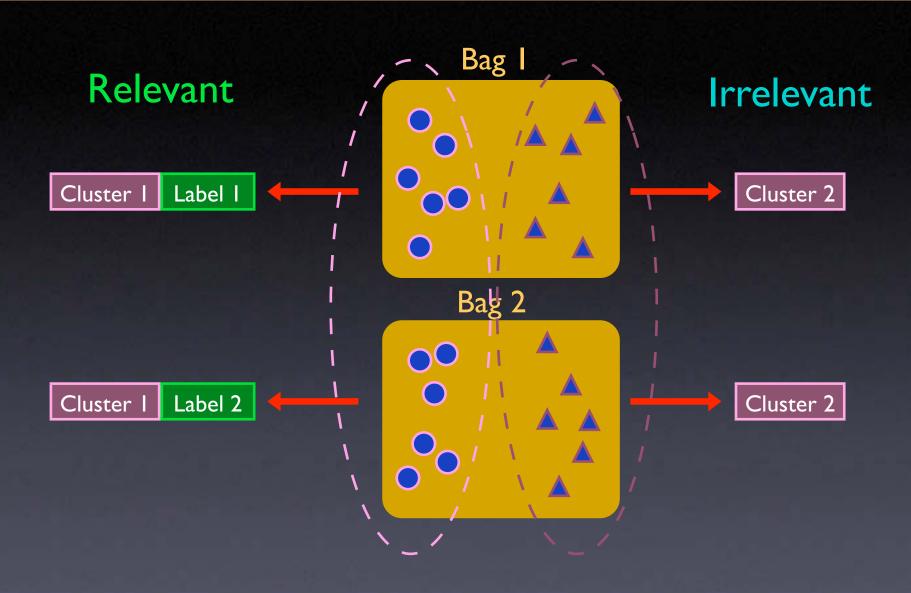
Multiple-Instance Regression

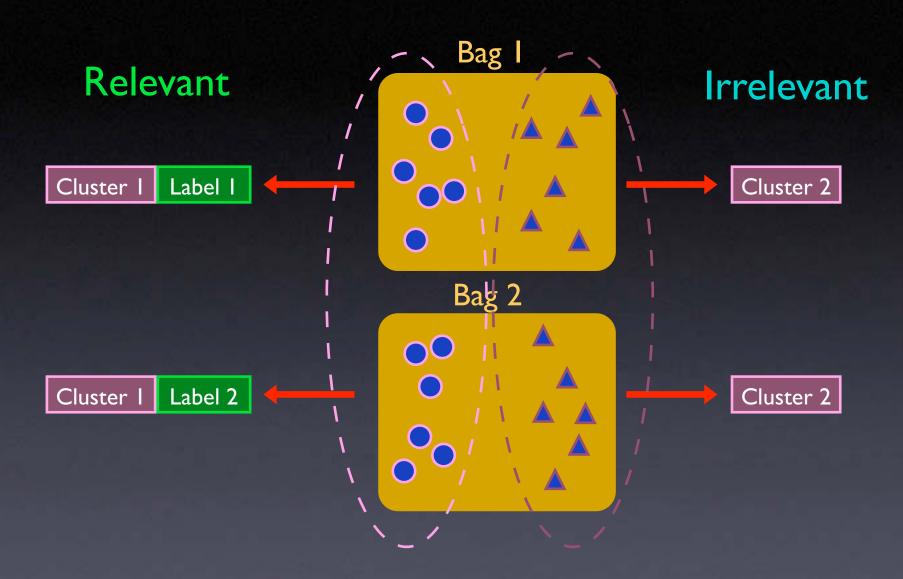
- Primary Instance Regression (PIR) [Ray & Page, 01]
 - Find single item that dictates bag label
 - Other items are noisy observations of primary



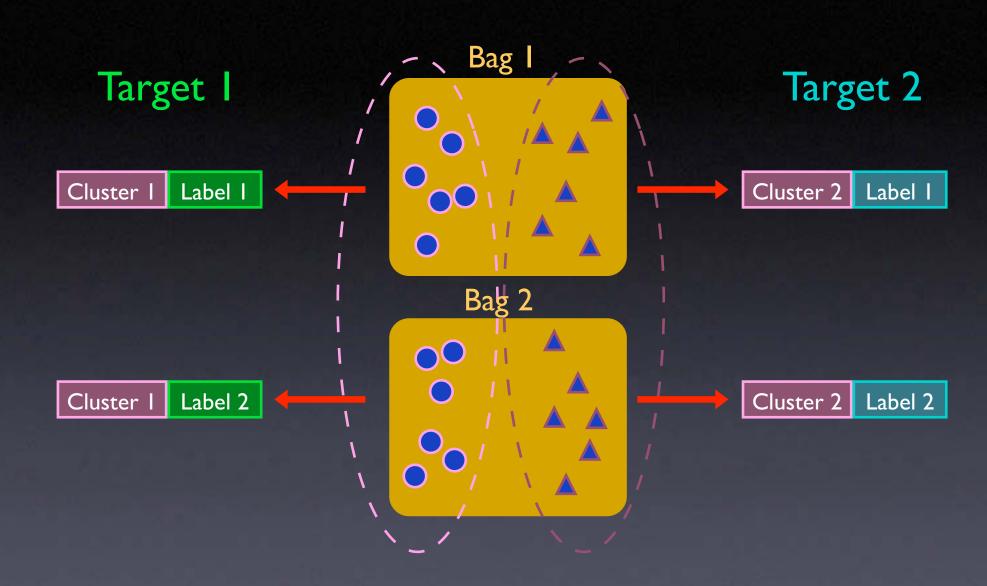
Our Solution: Cluster Regression Models

- Explicitly model bag structure, multiple populations
- Assumption: bag label derives from a subset of similar items (in input feature space)
 - Individual relevance per item
- Approach:
 - I. Identify clusters of items
 - 2. Build one regression model per cluster
 - 3. Select model that best fits the bag labels





Goal: infer cluster memberships to enable label prediction



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MI-ClusterRegress

I. Cluster entire collection of data into k clusters

Mixture model
$$f(x_i) = \sum_{c=1}^k \alpha_c f_c(x_i) \qquad f_c(x) = \mathcal{N}(M_c, \Sigma_c) \quad \text{Gaussian}$$

2. Create weighted exemplar for bag B, cluster \overline{c}

Membership prob.
$$p(c|x_i) = \frac{\alpha_c p_c(x_i|M_c,\Sigma_c)}{p(x_i)} \quad w_{cB} = \frac{1}{|B|} \sum_{i=1}^{|B|} p(c|x_i) x_i \quad \text{Exemplar}$$

- 3. Build k regression models
 - Model L_c : map all bag exemplars w_{cB} to bag labels
- 4. Select the regression model $L_{c'}$ that best fits the labels

MI-ClusterPredict

- Predicting the label of a new bag B':
 - 1. Classify items in B' into the k clusters

Membership prob.
$$p(c|x_i) = \frac{\alpha_c p_c(x_i|M_c, \Sigma_c)}{p(x_i)}$$

2. Create an exemplar for the items in cluster c'

Exemplar
$$w_{c'B'} = \frac{1}{|B'|} \sum_{i=1}^{|B'|} p(c'|x_i) x_i$$

3. Use $L_{c'}(w_{c'B'})$ to predict the bag's label

Crop Yield: Methods Evaluated

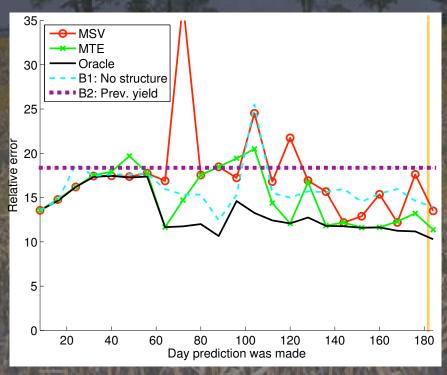
- MI-ClusterRegress Model Selection methods:
 - Complexity: minimum # of support vectors
 - Training: minimum error on training data
 - Oracle: minimum error on test data
- Baselines
 - BI: Exemplar = mean pixel (no structure)
 - B2: Last year's yield

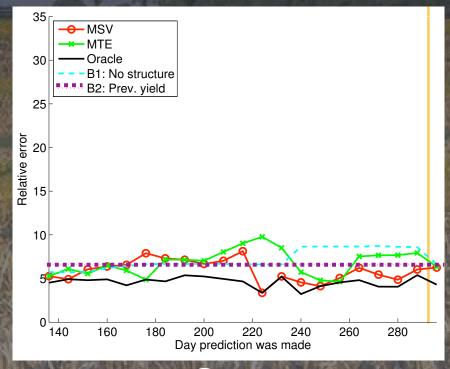
Results: Train on '01-04, test '05

- CA: 42 counties, subsample 100 pixels/county
- Using K = 30 local models, select the best
- Same input data used to predict different crops

Harvest time

Harvest time

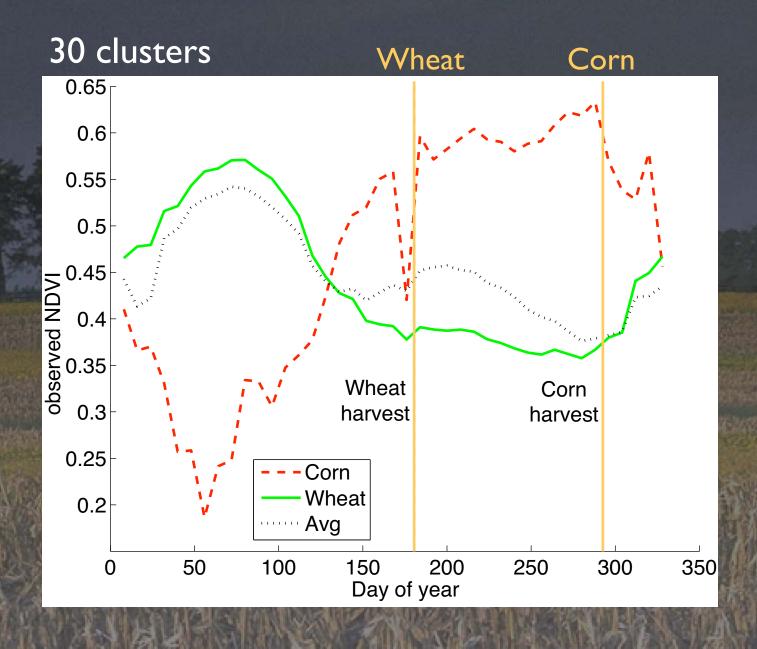




Wheat

Corn

Model Selection: Clusters Chosen

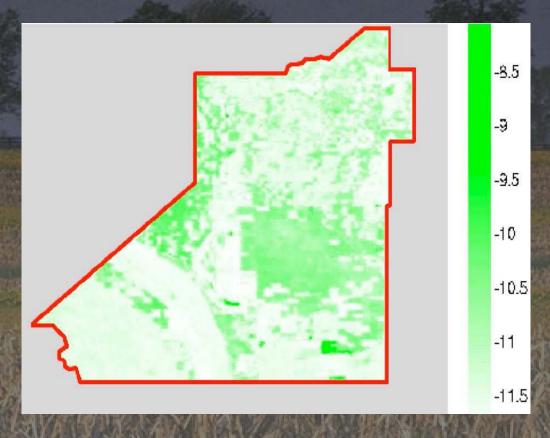


Pixel Salience: Kings County, CA

Google Maps



Wheat Salience, Day 72



Conclusions and Future Work

- MIR with structured data: challenging new problem
- MI-ClusterRegress: Build per-cluster regression models that predict bag labels based on item relevance
- Crop yield prediction
 - 5-10% relative error in predictions 4 months before harvest
 - Bonus: item relevance provides per-crop maps
- Future work
 - Larger per-county samples, more crops, more counties
 - Other model selection heuristics
 - Relax Gaussian assumption on internal bag structure

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